

ANNUAL INDEX 2003

AUTHORS

- Albee, Arden L. THE UNEARTHLY LANDSCAPES OF MARS; June, p. 44.
- Ashley, Steven. ARTIFICIAL MUSCLES; Oct., p. 52.
- Ashley, Steven. FLYING ON FLEXIBLE WINGS; Nov., p. 84.
- Ashman, Keith M., and Stephen E. Zepf. THE UNEXPECTED YOUTH OF GLOBULAR CLUSTERS; Oct., p. 46.
- Bamshad, Michael J., and Steve E. Olson. DOES RACE EXIST?; Dec., p. 78.
- Barabási, Albert-László, and Eric Bonabeau. [INFORMATION TECHNOLOGY] SCALE-FREE NETWORKS; May, p. 60.
- Bartel, David P., and Nelson C. Lau. [RNA INTERFERENCE] CENSORS OF THE GENOME; Aug., p. 34.
- Basu, Kaushik. THE ECONOMICS OF CHILD LABOR; Oct., p. 84.
- Begun, David R. PLANET OF THE APES; Aug., p. 74.
- Bekenstein, Jacob D. INFORMATION IN THE HOLOGRAPHIC UNIVERSE; Aug., p. 58.
- Bennett, Charles H., Ming Li and Bin Ma. [INFORMATION SCIENCE] CHAIN LETTERS AND EVOLUTIONARY HISTORIES; June, p. 76.
- Binnig, Gerd, and Peter Grüniger. THE NANODRIVE PROJECT; Jan., p. 46.
- Blaustein, Andrew R., and Pieter T. J. Johnson. EXPLAINING FROG DEFORMITIES; Feb., p. 60.
- Bonabeau, Eric, and Albert-László Barabási. [INFORMATION TECHNOLOGY] SCALE-FREE NETWORKS; May, p. 60.
- Bower, James M., and Lawrence M. Parsons. RE-THINKING THE "LESSER BRAIN"; Aug., p. 50.
- Brush, Alan H., and Richard O. Prum. WHICH CAME FIRST, THE FEATHER OR THE BIRD?; March, p. 84.
- Cahill, Larry, Paul E. Gold and Gary L. Wenk. THE LOWDOWN ON GINKGO BILOBA; April, p. 86.
- Caplan, Arthur L. [BRAIN] IS BETTER BEST?; Sept., p. 104.
- Chanton, Jeffrey P., John R. Hale, Jelle Zeilinga de Boer and Henry A. Spiller. QUESTIONING THE DELPHIC ORACLE; Aug., p. 66.
- Chapman, Clark R., Russell L. Schweickart, Edward T. Lu and Piet Hut. THE ASTEROID TUGBOAT; Nov., p. 54.
- Cline, David B. THE SEARCH FOR DARK MATTER; March, p. 50.
- Cooper, Martin. ANTENNAS GET SMART; July, p. 48.
- Curiel, David T., and Dirk M. Nettelbeck. [CANCER] TUMOR-BUSTING VIRUSES; Oct., p. 68.
- De Boer, Jelle Zeilinga, John R. Hale, Jeffrey P., Chanton and Henry A. Spiller. QUESTIONING THE DELPHIC ORACLE; Aug., p. 66.
- Dickson, James H., Klaus Oegg and Linda L. Handley. THE ICEMAN RECONSIDERED; May, p. 70.
- Duncan, Robert C., Chryssa Kouveliotou and Christopher Thompson. MAGNETARS; Feb., p. 34.
- Durda, Daniel D., and David A. Kring. [DINOSAUR EXTINCTION] THE DAY THE WORLD BURNED; Dec., p. 98.
- Ezzell, Carol. [SUICIDE] WHY? THE NEUROSCIENCE OF SUICIDE; Feb., p. 44.
- Feigenbaum, Harvey B. DIGITAL ENTERTAINMENT JUMPS THE BORDER; March, p. 78.
- Foster, Ian. THE GRID: COMPUTING WITHOUT BOUNDS; April, p. 78.
- Fox, Armando, and David Patterson. SELF-PAIRING COMPUTERS; June, p. 54.
- Gage, Fred H. BRAIN, REPAIR YOURSELF; Sept., p. 46.
- George, Mark S. STIMULATING THE BRAIN; Sept., p. 66.
- Gibbs, W. Wayt. THE UNSEEN GENOME: BEYOND DNA; Dec., p. 106.
- Gibbs, W. Wayt. THE UNSEEN GENOME: GEMS AMONG THE JUNK; Nov., p. 46.
- Gibbs, W. Wayt. UNTANGLING THE ROOTS OF CANCER; July, p. 56.
- Gold, Paul E., Larry Cahill and Gary L. Wenk. THE LOWDOWN ON GINKGO BILOBA; April, p. 86.
- Grabowski, Robert, Luis E. Navarro-Serment and Pradeep K. Khosla. AN ARMY OF SMALL ROBOTS; Nov., p. 62.
- Hale, John R., Jelle Zeilinga de Boer, Jeffrey P. Chanton and Henry A. Spiller. QUESTIONING THE DELPHIC ORACLE; Aug., p. 66.
- Hall, Stephen S. [BRAIN] THE QUEST FOR A SMART PILL; Sept., p. 54.
- Handley, Linda L., James H. Dickson and Klaus Oegg. THE ICEMAN RECONSIDERED; May, p. 70.
- Holloway, Marguerite. THE MUTABLE BRAIN; Sept., p. 78.
- Hubbard, Edward M., and Vilayanur S. Ramachandran. [SYNESTHESIA] HEARING COLORS, TASTING SHAPES; May, p. 52.
- Hut, Piet, Russell L. Schweickart, Edward T. Lu and Clark R. Chapman. THE ASTEROID TUGBOAT; Nov., p. 54.
- Hyman, Steven E. [BRAIN] DIAGNOSING DISORDERS; Sept., p. 96.
- Johnson, Pieter T. J., and Andrew R. Blaustein. EXPLAINING FROG DEFORMITIES; Feb., p. 60.
- Kane, Gordon. THE DAWN OF PHYSICS BEYOND THE STANDARD MODEL; June, p. 68.
- Keane, Martin A., John R. Koza and Matthew J. Streeter. [INFORMATION TECHNOLOGY] EVOLVING INVENTIONS; Feb., p. 52.
- Kenoyer, Jonathan Mark. UNCOVERING THE KEYS TO THE LOST INDUS CITIES; July, p. 66.
- Khosla, Pradeep K., Robert Grabowski and Luis E. Navarro-Serment. AN ARMY OF SMALL ROBOTS; Nov., p. 62.
- Klatsky, Arthur L. DRINK TO YOUR HEALTH?; Feb., p. 74.
- Klein, Joshua R., Arthur B. McDonald and David L. Wark. SOLVING THE SOLAR NEUTRINO PROBLEM; April, p. 40.
- Kouveliotou, Chryssa, Robert C. Duncan and Christopher Thompson. MAGNETARS; Feb., p. 34.
- Koza, John R., Martin A. Keane and Matthew J. Streeter. [INFORMATION TECHNOLOGY] EVOLVING INVENTIONS; Feb., p. 52.
- Kring, David A., and Daniel D. Durda. [DINOSAUR EXTINCTION] THE DAY THE WORLD BURNED; Dec., p. 98.
- Lane, Nick. [PHOTODYNAMIC THERAPY] NEW LIGHT ON MEDICINE; Jan., p. 38.
- Langer, Robert. [DRUG DELIVERY] WHERE A PILL WON'T REACH; April, p. 50.
- Lau, Nelson C., and David P. Bartel. [RNA INTERFERENCE] CENSORS OF THE GENOME; Aug., p. 34.
- Li, Ming, Charles H. Bennett and Bin Ma. [INFORMATION SCIENCE] CHAIN LETTERS AND EVOLUTIONARY HISTORIES; June, p. 76.
- Liger-Belair, Gérard. [CHAMPAGNE] THE SCIENCE OF BUBBLY; Jan., p. 80.
- Lu, Edward T., Russell L. Schweickart, Piet Hut and Clark R. Chapman. THE ASTEROID TUGBOAT; Nov., p. 54.
- Ma, Bin, Charles H. Bennett and Ming Li. [INFORMATION SCIENCE] CHAIN LETTERS AND EVOLUTIONARY HISTORIES; June, p. 76.
- Maeder, Thomas. THE ORPHAN DRUG BACKLASH; May, p. 80.
- Marantz Henig, Robin. [REPRODUCTIVE TECHNOLOGIES] PANDORA'S BABY; June, p. 62.
- McDonald, Arthur B., Joshua R. Klein and David L. Wark. SOLVING THE SOLAR NEUTRINO PROBLEM; April, p. 40.
- Musser, George. THE FUTURE OF STRING THEORY: A CONVERSATION WITH BRITAN GREENE; Nov., p. 68.
- Navarro-Serment, Luis E., Robert Grabowski and Pradeep K. Khosla. AN ARMY OF SMALL ROBOTS; Nov., p. 62.
- Nettelbeck, Dirk M., and David T. Currie. [CANCER] TUMOR-BUSTING VIRUSES; Oct., p. 68.
- Oberg, James. CHINA'S GREAT LEAP UPWARD; Oct., p. 76.
- Oegg, Klaus, James H. Dickson and Linda L. Handley. THE ICEMAN RECONSIDERED; May, p. 70.

ANNUAL INDEX 2003

- Olson, Steve E., and Michael J. Bamshad. DOES RACE EXIST?; Dec., p. 78.
- Parsons, Lawrence M., and James M. Bower. RE-THINKING THE "LESSER BRAIN"; Aug., p. 50.
- Patterson, David, and Armando Fox. SELF-RE-PAIRING COMPUTERS; June, p. 54.
- Pauly, Daniel, and Reg Watson. COUNTING THE LAST FISH; July, p. 42.
- Perovich, Donald K., Matthew Sturm and Mark C. Serreze. [GLOBAL WARMING] MELTDOWN IN THE NORTH; Oct., p. 60.
- Pfeiffer, Tom. MOUNT ETNA'S FEROIOUS FUTURE; April, p. 58.
- Prum, Richard O., and Alan H. Brush. WHICH CAME FIRST, THE FEATHER OR THE BIRD?; March, p. 84.
- Puttre, Michael. SATELLITE-GUIDED MUNITIONS; Feb., p. 66.
- Ramachandran, Vilayanur S., and Edward M. Hubbard. [SYNTHESIS] HEARING COLORS, TASTING SHAPES; May, p. 52.
- Rennie, John. A CONVERSATION WITH JAMES D. WATSON; April, p. 66.
- Rosen, Clifford J. RESTORING AGED BONES; March, p. 70.
- Ross, Philip. [BRAIN] MIND READERS; Sept., p. 74.
- Sapolsky, Robert. BUGS IN THE BRAIN; March, p. 94.
- Sapolsky, Robert. TAMING STRESS; Sept., p. 86.
- Schlenoff, Daniel C. THE EQUIVOCAL SUCCESS OF THE WRIGHT BROTHERS; Dec., p. 94.
- Schweickart, Russell L., Edward T. Lu, Piet Hut and Clark R. Chapman. THE ASTEROID TUGBOAT; Nov., p. 54.
- Serreze, Mark C., Matthew Sturm and Donald K. Perovich. [GLOBAL WARMING] MELTDOWN IN THE NORTH; Oct., p. 60.
- Siegel, Jerome M. WHY WE SLEEP; Nov., p. 92.
- Simpson, Sarah. QUESTIONING THE OLDEST SIGNS OF LIFE; April, p. 70.
- Spiller, Henry A., John R. Hale, Jelle Zeilinga de Boer and Jeffrey P. Chanton. QUESTIONING THE DELPHIC ORACLE; Aug., p. 66.
- Spudis, Paul D. THE NEW MOON; Dec., p. 86.
- Stampfer, Meir J., and Walter C. Willett. REBUILDING THE FOOD PYRAMID; Jan., p. 64.
- Stein, Ross S. EARTHQUAKE CONVERSATIONS; Jan., p. 72.
- Stix, Gary. [BRAIN] ULTIMATE SELF-IMPROVEMENT; Sept., p. 44.
- Streeter, Matthew J., John R. Koza and Martin A. Keane. [INFORMATION TECHNOLOGY] EVOLVING INVENTIONS; Feb., p. 52.
- Sturm, Matthew, Donald K. Perovich and Mark C. Serreze. [GLOBAL WARMING] MELTDOWN IN THE NORTH; Oct., p. 60.
- Stutz, Bruce. PUMPHEAD; July, p. 76.
- Tegmark, Max. PARALLEL UNIVERSES; May, p. 40.
- Thompson, Christopher, Chryssa Kouveliotou and Robert C. Duncan. MAGNETARS; Feb., p. 34.
- Vettiger, Peter, and Gerd Binnig. THE NANO-DRIVE PROJECT; Jan., p. 46.
- Wald, Matthew L. DISMANTLING NUCLEAR REACTORS; March, p. 60.
- Wark, David L., Arthur B. McDonald and Joshua R. Klein. SOLVING THE SOLAR NEUTRINO PROBLEM; April, p. 40.
- Warschauer, Mark. DEMYSTIFYING THE DIGITAL DIVIDE; Aug., p. 42.
- Watson, Reg., and Daniel Pauly. COUNTING THE LAST FISH; July, p. 42.
- Weaver, Kimberly. THE GALACTIC ODD COUPLE; July, p. 34.
- Wenk, Gary L., Paul E. Gold and Larry Cahill. THE LOWDOWN ON GINKGO BILOBA; April, p. 86.
- Willett, Walter C., and Meir J. Stampfer. REBUILDING THE FOOD PYRAMID; Jan., p. 64.
- Wong, Kate. [EVOLUTION] AN ANCESTOR TO CALL OUR OWN; Jan., p. 54.
- Wong, Kate. [EVOLUTION] STRANGER IN A NEW LAND; Nov., p. 74.
- Yam, Philip. [CHRONIC WASTING DISEASE] SHOOT THIS DEER; June, p. 38.
- Zepf, Stephen E., and Keith M. Ashman. THE UNEXPECTED YOUTH OF GLOBULAR CLUSTERS; Oct., p. 46.
- ### ARTICLES
- ANTENNAS GET SMART, by Martin Cooper; July, p. 48.
- APES, PLANET OF THE, by David R. Begun; Aug., p. 74.
- ASTEROID TUGBOAT, THE, by Russell L. Schweickart, Edward T. Lu, Piet Hut and Clark R. Chapman; Nov., p. 54.
- BONES, RESTORING AGED, by Clifford J. Rosen; March, p. 70.
- BRAIN, BUGS IN THE, by Robert Sapolsky; March, p. 94.
- [BRAIN] DIAGNOSING DISORDERS, by Steven E. Hyman; Sept., p. 96.
- [BRAIN] IS BETTER BEST?, by Arthur L. Caplan; Sept., p. 104.
- [BRAIN] MIND READERS, by Philip Ross; Sept., p. 74.
- BRAIN, THE MUTABLE, by Marguerite Holloway; Sept., p. 78.
- [BRAIN] THE QUEST FOR A SMART PILL, by Stephen S. Hall; Sept., p. 54.
- BRAIN, REPAIR YOURSELF, by Fred H. Gage; Sept., p. 46.
- BRAIN, "RETHINKING THE "LESSER, by James M. Bower and Lawrence M. Parsons; Aug., p. 50.
- BRAIN, STIMULATING THE, by Mark S. George; Sept., p. 66.
- [BRAIN] ULTIMATE SELF-IMPROVEMENT, by Gary Stix; Sept., p. 44.
- [CANCER] TUMOR-BUSTING VIRUSES, by Dirk M. Nettelbeck and David T. Curiel; Oct., p. 68.
- CANCER, UNTANGLING THE ROOTS OF, by W. Wayt Gibbs; July, p. 56.
- [CHAMPAGNE] THE SCIENCE OF BUBBLY, by Gérard Liger-Belair; Jan., p. 80.
- CHILD LABOR, THE ECONOMICS OF, by Kaushik Basu; Oct., p. 84.
- CHINA'S GREAT LEAP UPWARD, by James Oberg; Oct., p. 76.
- [CHRONIC WASTING DISEASE] SHOOT THIS DEER, by Philip Yam; June, p. 38.
- COMPUTERS, SELF-REPAIRING, by Armando Fox and David Patterson; June, p. 54.
- COMPUTING WITHOUT BOUNDS, THE GRID;, by Ian Foster; April, p. 78.
- DARK MATTER, THE SEARCH FOR, by David B. Cline; March, p. 50.
- DELPHIC ORACLE, QUESTIONING THE, by John R. Hale, Jelle Zeilinga de Boer, Jeffrey P. Chanton and Henry A. Spiller; Aug., p. 66.
- DIGITAL DIVIDE, DEMYSTIFYING THE, by Mark Warschauer; Aug., p. 42.
- DIGITAL ENTERTAINMENT JUMPS THE BORDER, by Harvey B. Feigenbaum; March, p. 78.
- [DINOSAUR EXTINCTION] THE DAY THE WORLD BURNED, by David A. Kring and Daniel D. Durda; Dec., p. 98.
- DRINK TO YOUR HEALTH?, by Arthur L. Klatsky; Feb., p. 74.
- [DRUG DELIVERY] WHERE A PILL WON'T REACH, by Robert Langer; April, p. 50.
- EARTHQUAKE CONVERSATIONS, by Ross S. Stein; Jan., p. 72.
- ETNA'S FEROIOUS FUTURE, MOUNT, by Tom Pfeiffer; April, p. 58.
- [EVOLUTION] AN ANCESTOR TO CALL OUR OWN, by Kate Wong; Jan., p. 54.
- [EVOLUTION] STRANGER IN A NEW LAND, by Kate Wong; Nov., p. 74.
- FEATHER OR THE BIRD?, WHICH CAME FIRST, THE, by Richard O. Prum and Alan H. Brush; March, p. 84.
- FISH, COUNTING THE LAST, by Daniel Pauly and Reg Watson; July, p. 42.
- FLYING ON FLEXIBLE WINGS, by Steven Ashley; Nov., p. 84.
- FOOD PYRAMID, REBUILDING THE, by Walter C. Willett and Meir J. Stampfer; Jan., p. 64.
- FROG DEFORMITIES, EXPLAINING, by Andrew R. Blaustein and Pieter T. J. Johnson; Feb., p. 60.
- GALACTIC ODD COUPLE, THE, by Kimberly Weaver; July, p. 34.
- GENOME: BEYOND DNA, THE UNSEEN, by W. Wayt Gibbs; Dec., p. 106.
- GENOME: GEMS AMONG THE JUNK, THE UNSEEN, by W. Wayt Gibbs; Nov., p. 46.
- GINKGO BILOBA, THE LOWDOWN ON, by Paul E. Gold, Larry Cahill and Gary L. Wenk; April, p. 86.
- [GLOBAL WARMING] MELTDOWN IN THE NORTH, by Matthew Sturm, Donald K. Perovich and Mark C. Serreze; Oct., p. 60.
- GLOBULAR CLUSTERS, THE UNEXPECTED YOUTH OF, by Stephen E. Zepf and Keith M. Ashman; Oct., p. 46.
- HOLOGRAPHIC UNIVERSE, INFORMATION IN THE, by Jacob D. Bekenstein; Aug., p. 58.
- ICEMAN RECONSIDERED, THE, by James H. Dickson, Klaus Oegg and Linda L. Handley; May, p. 70.
- INDUS CITIES, UNCOVERING THE KEYS TO THE LOST, by Jonathan Mark Kenoyer; July, p. 66.

[INFORMATION SCIENCE] CHAIN LETTERS AND EVOLUTIONARY HISTORIES, by Charles H. Bennett, Ming Li and Bin Ma; June, p. 76.

[INFORMATION TECHNOLOGY] EVOLVING INVENTIONS, by John R. Koza, Martin A. Keane and Matthew J. Streeter; Feb., p. 52.

[INFORMATION TECHNOLOGY] SCALE-FREE NETWORKS, by Albert-László Barabási and Eric Bonabeau; May, p. 60.

LIFE, QUESTIONING THE OLDEST SIGNS OF, by Sarah Simpson; April, p. 70.

MAGNETARS, by Chryssa Kouveliotou, Robert C. Duncan and Christopher Thompson; Feb., p. 34.

MARS, THE UNEARTHLY LANDSCAPES OF, by Arden L. Albee; June, p. 44.

MOON, THE NEW, by Paul D. Spudis; Dec., p. 86.

MUSCLES, ARTIFICIAL, by Steven Ashley; Oct., p. 52.

NANODRIVE PROJECT, THE, by Peter Vettiger and Gerd Binnig; Jan., p. 46.

NUCLEAR REACTORS, DISMANTLING, by Matthew L. Wald; March, p. 60.

ORPHAN DRUG BACKLASH, THE, by Thomas Maeder; May, p. 80.

[PHOTODYNAMIC THERAPY] NEW LIGHT ON MEDICINE, by Nick Lane; Jan., p. 38.

PHYSICS BEYOND THE STANDARD MODEL, THE DAWN OF, by Gordon Kane; June, p. 68.

PUMPHEAD, by Bruce Stutz; July, p. 76.

RACE EXIST?, DOES, by Michael J. Bamshad and Steve E. Olson; Dec., p. 78.

[REPRODUCTIVE TECHNOLOGIES] PANDORA'S BABY, by Robin Marantz Henig; June, p. 62.

[RNA INTERFERENCE] CENSORS OF THE GENOME, by Nelson C. Lau and David P. Bartel; Aug., p. 34.

ROBOTS, AN ARMY OF SMALL, by Robert Grubowski, Luis E. Navarro-Serment and Pradeep K. Khosla; Nov., p. 62.

SATELLITE-GUIDED MUNITIONS, by Michael Puttré; Feb., p. 66.

SCIENTIFIC AMERICAN 50, THE, by the Editors; Dec., p. 55.

SLEEP, WHY WE, by Jerome M. Siegel; Nov., p. 92.

SOLAR NEUTRINO PROBLEM, SOLVING THE, by Arthur B. McDonald, Joshua R. Klein and David L. Wark; April, p. 40.

STRESS, TAMING, by Robert Sapolsky; Sept., p. 86.

STRING THEORY: A CONVERSATION WITH BRIAN GREENE, THE FUTURE OF, by George Musser; Nov., p. 68.

[SUICIDE] WHY? THE NEUROSCIENCE OF SUICIDE, by Carol Ezzell; Feb., p. 44.

[SYNESTHESIA] HEARING COLORS, TASTING SHAPES, by Vilayanur S. Ramachandran and Edward M. Hubbard; May, p. 52.

UNIVERSES, PARALLEL, by Max Tegmark; May, p. 40.

WATSON, A CONVERSATION WITH JAMES D., by John Rennie; April, p. 66.

WRIGHT BROTHERS, THE EQUIVOCAL SUCCESS OF THE, by Daniel C. Schlenoff; Dec., p. 94.

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In the Monte Carlo parameter estimation independent least squares cross validate the data and it is defined (1997): $E^2 = 4 \cdot \hat{T}^{10}$. The estimators in Statistic (1997), above. In part

$E^2_{(N)} = \frac{1}{N} E[(v_{(N)} - v_T)^2]$

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